



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 21/09/2011

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2011/09/21	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/21	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/21	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/21	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/21	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/21	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/21	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/21	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/21	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/21	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/21	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/21	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/21	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/21	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/21	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2011/09/21	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/21	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/21	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/21	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/21	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/21	AL7T 2011/11/03			Index Future	401.4720	400.9540	(0.129)	0.0000	0.0000	16
2011/09/21	AL7T 2012/02/02			Index Future	407.2440	406.7170	(0.129)	0.0000	0.0000	0
2011/09/21	ALBI 2011/11/03			Index Future	368.1950	367.8210	(0.102)	0.0000	0.0000	1,690
2011/09/21	ALBI 2012/02/02			Index Future	373.4880	373.1080	(0.102)	0.0000	0.0000	0
2011/09/21	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/21	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/21	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/21	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/21	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/21	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/21	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/21	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/21	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/21	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/21	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/21	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2011/09/21	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/21	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/21	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/21	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/21	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/21	CAAG 2011/10/24			Can-Do Future	7.7072	7.9606	3.288	0.0000	0.0000	0
2011/09/21	CAAG 2011/10/24	6.70	Call	Can-Do Future	1,009.0000	1,262.0000	25.074	0	0	0
2011/09/21	CAAG 2011/10/24	6.70	Put	Can-Do Future	2.0000	1.0000	(50.000)	0	0	0
2011/09/21	CAAG 2011/10/24	6.75	Call	Can-Do Future	960.0000	1,212.0000	26.250	0	0	0
2011/09/21	CAAG 2011/10/24	6.75	Put	Can-Do Future	3.0000	1.0000	(66.667)	0	0	0
2011/09/21	CAAG 2011/10/24	6.65	Call	Can-Do Future	1,059.0000	1,312.0000	23.890	0	0	0
2011/09/21	CAAG 2011/10/24	6.65	Put	Can-Do Future	2.0000	1.0000	(50.000)	0	0	0
2011/09/21	CAAG 2011/10/24	7.00	Put	Can-Do Future	8.0000	3.0000	(62.500)	0	0	0
2011/09/21	CAAG 2011/10/24	7.00	Call	Can-Do Future	715.0000	964.0000	34.825	0	0	14,286
2011/09/21	CAAG 2011/10/24	7.40	Put	Can-Do Future	66.0000	24.0000	(63.636)	0	0	0
2011/09/21	CAAG 2011/10/24	7.40	Call	Can-Do Future	373.0000	585.0000	56.836	0	0	6,757
2011/09/21	CAAJ 2011/10/20			Any day expiry	7.7500	7.9560	2.658	0.0000	0.0000	0
2011/09/21	CAAJ 2011/10/20	7.75	Call	Any day expiry	0.0000	312.0000	100.000	0	0	0
2011/09/21	CAAJ 2011/10/20	7.75	Put	Any day expiry	0.0000	106.0000	100.000	0	0	0
2011/09/21	CAAJ 2011/10/20	7.80	Call	Any day expiry	0.0000	283.0000	100.000	0	0	0
2011/09/21	CAAJ 2011/10/20	7.80	Put	Any day expiry	0.0000	127.0000	100.000	0	0	0
2011/09/21	CAAJ 2011/10/20	7.70	Call	Any day expiry	0.0000	343.0000	100.000	0	0	0
2011/09/21	CAAJ 2011/10/20	7.70	Put	Any day expiry	0.0000	87.0000	100.000	0	0	16,500
2011/09/21	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/21	CRD1 2011/11/03			Index Future	165.0850	165.5830	0.302	0.0000	0.0000	0
2011/09/21	CRD1 2012/02/02			Index Future	167.2950	167.8020	0.303	0.0000	0.0000	0
2011/09/21	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2011/09/21	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/21	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/21	GOVI 2011/11/03			GOVI	368.9580	368.6310	(0.089)	0.0000	0.0000	163
2011/09/21	GOVI 2011/11/03	357.00	Call	GOVI	119,580.0000	116,310.0000	(2.735)	0	0	0
2011/09/21	GOVI 2011/11/03	357.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/09/21	GOVI 2011/11/03	357.01	Call	GOVI	119,480.0000	116,210.0000	(2.737)	0	0	0
2011/09/21	GOVI 2011/11/03	357.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/09/21	GOVI 2011/11/03	356.99	Call	GOVI	119,680.0000	116,410.0000	(2.732)	0	0	0
2011/09/21	GOVI 2011/11/03	356.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/09/21	GOVI 2012/02/02			GOVI	374.2620	373.9300	(0.089)	0.0000	0.0000	0
2011/09/21	GOVI 2012/02/02	369.00	Call	GOVI	52,620.0000	49,300.0000	(6.309)	0	0	0
2011/09/21	GOVI 2012/02/02	369.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/09/21	GOVI 2012/02/02	369.01	Call	GOVI	52,520.0000	49,200.0000	(6.321)	0	0	0
2011/09/21	GOVI 2012/02/02	369.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/09/21	GOVI 2012/02/02	368.99	Call	GOVI	52,720.0000	49,400.0000	(6.297)	0	0	0
2011/09/21	GOVI 2012/02/02	368.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/09/21	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/09/21	IGOV 2011/11/03			Index Future	161.8010	161.4940	(0.190)	0.0000	0.0000	85
2011/09/21	IGOV 2012/02/02			Index Future	164.1270	163.8150	(0.190)	0.0000	0.0000	0
2011/09/21	ILBI 2012/02/02			Index Future	449.2890	444.6000	(1.044)	0.0000	0.0000	88
2011/09/21	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/09/21	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/09/21	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/09/21	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/09/21	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/09/21	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2011/09/21	JBAF 2011/09/21			Jibar Tradeable Future	5.5700	5.5750	0.090	0.0000	0.0000	0
2011/09/21	JBAF 2011/10/19			Jibar Tradeable Future	5.4600	5.4700	0.183	0.0000	0.0000	1,000
2011/09/21	JBAF 2011/11/16			Jibar Tradeable Future	5.4100	5.3900	(0.370)	0.0000	0.0000	1,000
2011/09/21	JBAF 2011/12/21			Jibar Tradeable Future	5.3600	5.3400	(0.373)	0.0000	0.0000	5,541
2011/09/21	JBAF 2012/01/18			Jibar Tradeable Future	5.3300	5.3000	(0.563)	0.0000	0.0000	0
2011/09/21	JBAF 2012/02/15			Jibar Tradeable Future	5.3200	5.2800	(0.752)	0.0000	0.0000	0
2011/09/21	JBAF 2012/03/20			Jibar Tradeable Future	5.2800	5.2600	(0.379)	0.0000	0.0000	1,340
2011/09/21	JBAF 2012/06/20			Jibar Tradeable Future	5.3400	5.3400	0.000	0.0000	0.0000	2,890
2011/09/21	JBAF 2012/09/19			Jibar Tradeable Future	5.5600	5.5400	(0.360)	0.0000	0.0000	44,760
2011/09/21	JBAF 2012/12/19			Jibar Tradeable Future	5.7900	5.7600	(0.518)	0.0000	0.0000	990
2011/09/21	JBAF 2013/03/20			Jibar Tradeable Future	6.0400	6.0400	0.000	0.0000	0.0000	790
2011/09/21	JBAF 2013/06/19			Jibar Tradeable Future	6.3100	6.3000	(0.158)	0.0000	0.0000	1,250
2011/09/21	JN02 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/09/21	JN02 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/21	JN02 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/21	JN02 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/21	JN02 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/09/21	JN02 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/09/21	JN02 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/21	JN05 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/09/21	JN05 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/21	JN05 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/21	JN05 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/21	JN05 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/09/21	JN05 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/09/21	JN05 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/21	JN10 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/09/21	JN10 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/21	JN10 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/21	JN10 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/21	JN10 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/09/21	JN10 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2011/09/21	JN10 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/21	OTH1 2011/11/03			Index Future	363.6950	363.0770	(0.170)	0.0000	0.0000	0
2011/09/21	OTH1 2012/02/02			Index Future	368.9240	368.2960	(0.170)	0.0000	0.0000	0
2011/09/21	R157 2011/11/03			Bond Future	6.8920	6.8790	(0.189)	0.0000	0.0000	18,362
2011/09/21	R157 2011/11/03	8.25	Call	Bond Future	5,004.0000	5,052.0000	0.959	0	0	0
2011/09/21	R157 2011/11/03	8.25	Put	Bond Future	2.0000	1.0000	(50.000)	0	0	0
2011/09/21	R157 2011/11/03	8.30	Call	Bond Future	5,182.0000	5,231.0000	0.946	0	0	0
2011/09/21	R157 2011/11/03	8.30	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2011/09/21	R157 2011/11/03	8.20	Call	Bond Future	4,825.0000	4,873.0000	0.995	0	0	0
2011/09/21	R157 2011/11/03	8.20	Put	Bond Future	3.0000	2.0000	(33.333)	0	0	0
2011/09/21	R157 2011/11/03	6.55	Put	Bond Future	1,529.0000	1,486.0000	(2.812)	0	0	0
2011/09/21	R157 2011/11/03	6.55	Call	Bond Future	227.0000	233.0000	2.643	0	0	1,200
2011/09/21	R157 2011/11/03	7.00	Put	Bond Future	516.0000	489.0000	(5.233)	0	0	0
2011/09/21	R157 2011/11/03	7.00	Call	Bond Future	924.0000	946.0000	2.381	0	0	400
2011/09/21	R157 2011/11/03	7.10	Call	Bond Future	1,164.0000	1,190.0000	2.234	0	0	0
2011/09/21	R157 2011/11/03	7.10	Put	Bond Future	381.0000	357.0000	(6.299)	0	0	400
2011/09/21	R157 2011/11/03	7.55	Call	Bond Future	2,527.0000	2,569.0000	1.662	0	0	0
2011/09/21	R157 2011/11/03	7.55	Put	Bond Future	70.0000	63.0000	(10.000)	0	0	1,200
2011/09/21	R157 2012/02/02			Bond Future	6.9870	6.9730	(0.200)	0.0000	0.0000	0
2011/09/21	R157 2012/02/02	8.50	Call	Bond Future	5,298.0000	5,343.0000	0.849	0	0	0
2011/09/21	R157 2012/02/02	8.50	Put	Bond Future	105.0000	101.0000	(3.810)	0	0	0
2011/09/21	R157 2012/02/02	8.55	Call	Bond Future	5,454.0000	5,499.0000	0.825	0	0	0
2011/09/21	R157 2012/02/02	8.55	Put	Bond Future	94.0000	90.0000	(4.255)	0	0	0
2011/09/21	R157 2012/02/02	8.45	Call	Bond Future	5,142.0000	5,186.0000	0.856	0	0	0
2011/09/21	R157 2012/02/02	8.45	Put	Bond Future	116.0000	111.0000	(4.310)	0	0	0
2011/09/21	R157 2012/02/02	6.55	Call	Bond Future	675.0000	686.0000	1.630	0	0	0
2011/09/21	R157 2012/02/02	6.55	Put	Bond Future	2,230.0000	2,192.0000	(1.704)	0	0	130
2011/09/21	R157 2012/02/02	6.00	Put	Bond Future	3,773.0000	3,728.0000	(1.193)	0	0	0
2011/09/21	R157 2012/02/02	6.00	Call	Bond Future	225.0000	229.0000	1.778	0	0	130
2011/09/21	R157 2012/02/02	7.05	Call	Bond Future	1,440.0000	1,462.0000	1.528	0	0	0
2011/09/21	R157 2012/02/02	7.05	Put	Bond Future	1,218.0000	1,190.0000	(2.299)	0	0	130
2011/09/21	R157 2012/05/03			Bond Future	7.0680	7.0520	(0.226)	0.0000	0.0000	0
2011/09/21	R157 2012/05/03	8.25	Call	Bond Future	4,190.0000	4,231.0000	0.979	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2011/09/21	R157 2012/05/03	8.25	Put	Bond Future	388.0000	377.0000	(2.835)	0	0	0
2011/09/21	R157 2012/05/03	8.30	Call	Bond Future	4,322.0000	4,364.0000	0.972	0	0	0
2011/09/21	R157 2012/05/03	8.30	Put	Bond Future	363.0000	352.0000	(3.030)	0	0	0
2011/09/21	R157 2012/05/03	8.20	Call	Bond Future	4,058.0000	4,099.0000	1.010	0	0	0
2011/09/21	R157 2012/05/03	8.20	Put	Bond Future	414.0000	402.0000	(2.899)	0	0	0
2011/09/21	R157 2012/08/02			Bond Future	7.1290	7.1120	(0.238)	0.0000	0.0000	0
2011/09/21	R157 2012/08/02	8.00	Call	Bond Future	3,528.0000	3,562.0000	0.964	0	0	0
2011/09/21	R157 2012/08/02	8.00	Put	Bond Future	917.0000	900.0000	(1.854)	0	0	0
2011/09/21	R157 2012/08/02	8.05	Call	Bond Future	3,635.0000	3,670.0000	0.963	0	0	0
2011/09/21	R157 2012/08/02	8.05	Put	Bond Future	877.0000	860.0000	(1.938)	0	0	0
2011/09/21	R157 2012/08/02	7.95	Call	Bond Future	3,421.0000	3,455.0000	0.994	0	0	0
2011/09/21	R157 2012/08/02	7.95	Put	Bond Future	958.0000	941.0000	(1.775)	0	0	0
2011/09/21	R186 2011/11/03			Bond Future	8.4090	8.4220	0.155	0.0000	0.0000	24,956
2011/09/21	R186 2011/11/03	9.00	Call	Bond Future	5,828.0000	5,708.0000	(2.059)	0	0	0
2011/09/21	R186 2011/11/03	9.00	Put	Bond Future	381.0000	385.0000	1.050	0	0	0
2011/09/21	R186 2011/11/03	9.05	Call	Bond Future	6,212.0000	6,091.0000	(1.948)	0	0	0
2011/09/21	R186 2011/11/03	9.05	Put	Bond Future	321.0000	324.0000	0.935	0	0	0
2011/09/21	R186 2011/11/03	8.95	Call	Bond Future	5,451.0000	5,332.0000	(2.183)	0	0	0
2011/09/21	R186 2011/11/03	8.95	Put	Bond Future	451.0000	456.0000	1.109	0	0	0
2011/09/21	R186 2011/11/03	8.75	Put	Bond Future	838.0000	850.0000	1.432	0	0	0
2011/09/21	R186 2011/11/03	8.75	Call	Bond Future	4,026.0000	3,915.0000	(2.757)	0	0	0
2011/09/21	R186 2011/11/03	8.10	Put	Bond Future	3,894.0000	3,964.0000	1.798	0	0	0
2011/09/21	R186 2011/11/03	8.10	Call	Bond Future	893.0000	839.0000	(6.047)	0	0	1,275
2011/09/21	R186 2011/11/03	8.35	Put	Bond Future	2,346.0000	2,390.0000	1.876	0	0	0
2011/09/21	R186 2011/11/03	8.35	Call	Bond Future	1,781.0000	1,701.0000	(4.492)	0	0	425
2011/09/21	R186 2011/11/03	8.55	Call	Bond Future	2,785.0000	2,687.0000	(3.519)	0	0	0
2011/09/21	R186 2011/11/03	8.55	Put	Bond Future	1,451.0000	1,477.0000	1.792	0	0	425
2011/09/21	R186 2011/11/03	9.10	Call	Bond Future	6,602.0000	6,480.0000	(1.848)	0	0	0
2011/09/21	R186 2011/11/03	9.10	Put	Bond Future	270.0000	272.0000	0.741	0	0	1,275
2011/09/21	R186 2011/11/03	7.80	Put	Bond Future	6,334.0000	6,431.0000	1.531	0	0	0
2011/09/21	R186 2011/11/03	7.80	Call	Bond Future	312.0000	285.0000	(8.654)	0	0	250
2011/09/21	R186 2011/11/03	8.00	Call	Bond Future	647.0000	602.0000	(6.955)	0	0	0
2011/09/21	R186 2011/11/03	8.00	Put	Bond Future	4,643.0000	4,722.0000	1.701	0	0	250
2011/09/21	R186 2011/11/03	8.20	Call	Bond Future	1,200.0000	1,135.0000	(5.417)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2011/09/21	R186 2011/11/03	8.20	Put	Bond Future	3,218.0000	3,277.0000	1.833	0	0	250
2011/09/21	R186 2012/02/02			Bond Future	8.4890	8.5020	0.153	0.0000	0.0000	2,501
2011/09/21	R186 2012/02/02	9.00	Call	Bond Future	6,561.0000	6,463.0000	(1.494)	0	0	0
2011/09/21	R186 2012/02/02	9.00	Put	Bond Future	1,917.0000	1,941.0000	1.252	0	0	0
2011/09/21	R186 2012/02/02	9.05	Call	Bond Future	6,868.0000	6,769.0000	(1.441)	0	0	0
2011/09/21	R186 2012/02/02	9.05	Put	Bond Future	1,784.0000	1,807.0000	1.289	0	0	0
2011/09/21	R186 2012/02/02	8.95	Call	Bond Future	6,260.0000	6,164.0000	(1.534)	0	0	0
2011/09/21	R186 2012/02/02	8.95	Put	Bond Future	2,058.0000	2,084.0000	1.263	0	0	0
2011/09/21	R186 2012/02/02	7.75	Put	Bond Future	8,463.0000	8,546.0000	0.981	0	0	0
2011/09/21	R186 2012/02/02	7.75	Call	Bond Future	1,241.0000	1,202.0000	(3.143)	0	0	6,000
2011/09/21	R186 2012/02/02	6.75	Put	Bond Future	18,177.0000	18,291.0000	0.627	0	0	0
2011/09/21	R186 2012/02/02	6.75	Call	Bond Future	128.0000	121.0000	(5.469)	0	0	6,000
2011/09/21	R186 2012/05/03			Bond Future	8.5640	8.5780	0.163	0.0000	0.0000	0
2011/09/21	R186 2012/05/03	9.00	Call	Bond Future	7,238.0000	7,145.0000	(1.285)	0	0	0
2011/09/21	R186 2012/05/03	9.00	Put	Bond Future	3,330.0000	3,366.0000	1.081	0	0	0
2011/09/21	R186 2012/05/03	9.05	Call	Bond Future	7,513.0000	7,418.0000	(1.264)	0	0	0
2011/09/21	R186 2012/05/03	9.05	Put	Bond Future	3,169.0000	3,203.0000	1.073	0	0	0
2011/09/21	R186 2012/05/03	8.95	Call	Bond Future	6,968.0000	6,877.0000	(1.306)	0	0	0
2011/09/21	R186 2012/05/03	8.95	Put	Bond Future	3,499.0000	3,536.0000	1.057	0	0	0
2011/09/21	R186 2012/08/02			Bond Future	8.6330	8.6470	0.162	0.0000	0.0000	0
2011/09/21	R186 2012/08/02	8.75	Call	Bond Future	6,363.0000	6,284.0000	(1.242)	0	0	0
2011/09/21	R186 2012/08/02	8.75	Put	Bond Future	5,314.0000	5,361.0000	0.884	0	0	0
2011/09/21	R186 2012/08/02	8.80	Call	Bond Future	6,601.0000	6,521.0000	(1.212)	0	0	0
2011/09/21	R186 2012/08/02	8.80	Put	Bond Future	5,108.0000	5,154.0000	0.901	0	0	0
2011/09/21	R186 2012/08/02	8.70	Call	Bond Future	6,129.0000	6,052.0000	(1.256)	0	0	0
2011/09/21	R186 2012/08/02	8.70	Put	Bond Future	5,527.0000	5,576.0000	0.887	0	0	0
2011/09/21	R189 2011/11/03			Bond Future	214.3339	214.3310	(0.001)	0.0000	0.0000	0
2011/09/21	R189 2011/11/03	212.00	Call	Bond Future	2,334.0000	2,331.0000	(0.129)	0	0	0
2011/09/21	R189 2011/11/03	212.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/21	R189 2011/11/03	212.05	Call	Bond Future	2,284.0000	2,281.0000	(0.131)	0	0	0
2011/09/21	R189 2011/11/03	212.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/21	R189 2011/11/03	211.95	Call	Bond Future	2,384.0000	2,381.0000	(0.126)	0	0	0
2011/09/21	R189 2011/11/03	211.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2011/09/21	R197 2011/11/03			Bond Future	243.1400	243.1770	0.015	0.0000	0.0000	183
2011/09/21	R197 2011/11/03	238.50	Call	Bond Future	4,640.0000	4,677.0000	0.797	0	0	0
2011/09/21	R197 2011/11/03	238.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/21	R197 2011/11/03	238.55	Call	Bond Future	4,590.0000	4,627.0000	0.806	0	0	0
2011/09/21	R197 2011/11/03	238.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/21	R197 2011/11/03	238.45	Call	Bond Future	4,690.0000	4,727.0000	0.789	0	0	0
2011/09/21	R197 2011/11/03	238.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/21	R201 2011/11/03			Bond Future	6.5420	6.5240	(0.275)	0.0000	0.0000	3,090
2011/09/21	R201 2011/11/03	8.00	Call	Bond Future	4,106.0000	4,158.0000	1.266	0	0	0
2011/09/21	R201 2011/11/03	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/21	R201 2011/11/03	8.05	Call	Bond Future	4,243.0000	4,295.0000	1.226	0	0	0
2011/09/21	R201 2011/11/03	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/21	R201 2011/11/03	7.95	Call	Bond Future	3,968.0000	4,020.0000	1.310	0	0	0
2011/09/21	R201 2011/11/03	7.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/21	R201 2012/02/02			Bond Future	6.6120	6.5930	(0.287)	0.0000	0.0000	0
2011/09/21	R201 2012/02/02	8.25	Call	Bond Future	4,263.0000	4,313.0000	1.173	0	0	0
2011/09/21	R201 2012/02/02	8.25	Put	Bond Future	9.0000	9.0000	0.000	0	0	0
2011/09/21	R201 2012/02/02	8.30	Call	Bond Future	4,388.0000	4,438.0000	1.139	0	0	0
2011/09/21	R201 2012/02/02	8.30	Put	Bond Future	8.0000	7.0000	(12.500)	0	0	0
2011/09/21	R201 2012/02/02	8.20	Call	Bond Future	4,139.0000	4,188.0000	1.184	0	0	0
2011/09/21	R201 2012/02/02	8.20	Put	Bond Future	12.0000	10.0000	(16.667)	0	0	0
2011/09/21	R201 2012/05/03			Bond Future	6.6680	6.6460	(0.330)	0.0000	0.0000	0
2011/09/21	R201 2012/05/03	7.75	Call	Bond Future	2,808.0000	2,852.0000	1.567	0	0	0
2011/09/21	R201 2012/05/03	7.75	Put	Bond Future	206.0000	196.0000	(4.854)	0	0	0
2011/09/21	R201 2012/05/03	7.80	Call	Bond Future	2,908.0000	2,953.0000	1.547	0	0	0
2011/09/21	R201 2012/05/03	7.80	Put	Bond Future	188.0000	179.0000	(4.787)	0	0	0
2011/09/21	R201 2012/05/03	7.70	Call	Bond Future	2,707.0000	2,751.0000	1.625	0	0	0
2011/09/21	R201 2012/05/03	7.70	Put	Bond Future	224.0000	214.0000	(4.464)	0	0	0
2011/09/21	R201 2012/08/02			Bond Future	6.6990	6.6760	(0.343)	0.0000	0.0000	0
2011/09/21	R201 2012/08/02	7.50	Call	Bond Future	2,174.0000	2,212.0000	1.748	0	0	0
2011/09/21	R201 2012/08/02	7.50	Put	Bond Future	413.0000	400.0000	(3.148)	0	0	0
2011/09/21	R201 2012/08/02	7.55	Call	Bond Future	2,258.0000	2,295.0000	1.639	0	0	0
2011/09/21	R201 2012/08/02	7.55	Put	Bond Future	389.0000	375.0000	(3.599)	0	0	0
2011/09/21	R201 2012/08/02	7.45	Call	Bond Future	2,092.0000	2,129.0000	1.769	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2011/09/21	R201 2012/08/02	7.45	Put	Bond Future	440.0000	426.0000	(3.182)	0	0	0
2011/09/21	R202 2011/11/03			Bond Future	182.5084	181.0885	(0.778)	0.0000	0.0000	30,266
2011/09/21	R202 2011/11/03	0.50	Call	Bond Future	182,008.0000	180,589.0000	(0.780)	0	0	0
2011/09/21	R202 2011/11/03	0.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/21	R202 2011/11/03	0.55	Call	Bond Future	181,958.0000	180,539.0000	(0.780)	0	0	0
2011/09/21	R202 2011/11/03	0.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/21	R202 2011/11/03	0.45	Call	Bond Future	182,058.0000	180,639.0000	(0.779)	0	0	0
2011/09/21	R202 2011/11/03	0.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/21	R202 2012/02/02			Bond Future	182.4688	181.0282	(0.790)	0.0000	0.0000	0
2011/09/21	R202 2012/02/02	177.00	Call	Bond Future	5,469.0000	4,028.0000	(26.349)	0	0	0
2011/09/21	R202 2012/02/02	177.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/21	R202 2012/02/02	177.05	Call	Bond Future	5,419.0000	3,978.0000	(26.592)	0	0	0
2011/09/21	R202 2012/02/02	177.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/21	R202 2012/02/02	176.95	Call	Bond Future	5,519.0000	4,078.0000	(26.110)	0	0	0
2011/09/21	R202 2012/02/02	176.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/21	R203 2011/11/03			Bond Future	7.6900	7.6810	(0.117)	0.0000	0.0000	2,187
2011/09/21	R203 2011/11/03	8.50	Call	Bond Future	3,799.0000	3,836.0000	0.974	0	0	0
2011/09/21	R203 2011/11/03	8.50	Put	Bond Future	64.0000	58.0000	(9.375)	0	0	0
2011/09/21	R203 2011/11/03	8.55	Call	Bond Future	4,012.0000	4,050.0000	0.947	0	0	0
2011/09/21	R203 2011/11/03	8.55	Put	Bond Future	52.0000	47.0000	(9.615)	0	0	0
2011/09/21	R203 2011/11/03	8.45	Call	Bond Future	3,588.0000	3,624.0000	1.003	0	0	0
2011/09/21	R203 2011/11/03	8.45	Put	Bond Future	78.0000	72.0000	(7.692)	0	0	0
2011/09/21	R203 2012/02/02			Bond Future	7.7960	7.7880	(0.103)	0.0000	0.0000	0
2011/09/21	R203 2012/02/02	8.75	Call	Bond Future	4,676.0000	4,701.0000	0.535	0	0	0
2011/09/21	R203 2012/02/02	8.75	Put	Bond Future	468.0000	457.0000	(2.350)	0	0	0
2011/09/21	R203 2012/02/02	8.80	Call	Bond Future	4,854.0000	4,879.0000	0.515	0	0	0
2011/09/21	R203 2012/02/02	8.80	Put	Bond Future	431.0000	420.0000	(2.552)	0	0	0
2011/09/21	R203 2012/02/02	8.70	Call	Bond Future	4,500.0000	4,525.0000	0.556	0	0	0
2011/09/21	R203 2012/02/02	8.70	Put	Bond Future	507.0000	496.0000	(2.170)	0	0	0
2011/09/21	R203 2012/05/03			Bond Future	7.8940	7.8850	(0.114)	0.0000	0.0000	0
2011/09/21	R203 2012/05/03	8.75	Call	Bond Future	4,605.0000	4,630.0000	0.543	0	0	0
2011/09/21	R203 2012/05/03	8.75	Put	Bond Future	972.0000	958.0000	(1.440)	0	0	0
2011/09/21	R203 2012/05/03	8.80	Call	Bond Future	4,760.0000	4,785.0000	0.525	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2011/09/21	R203 2012/05/03	8.80	Put	Bond Future	919.0000	905.0000	(1.523)	0	0	0
2011/09/21	R203 2012/05/03	8.70	Call	Bond Future	4,453.0000	4,477.0000	0.539	0	0	0
2011/09/21	R203 2012/05/03	8.70	Put	Bond Future	1,027.0000	1,012.0000	(1.461)	0	0	0
2011/09/21	R203 2012/08/02			Bond Future	7.9820	7.9720	(0.125)	0.0000	0.0000	0
2011/09/21	R203 2012/08/02	8.50	Call	Bond Future	3,996.0000	4,018.0000	0.551	0	0	0
2011/09/21	R203 2012/08/02	8.50	Put	Bond Future	1,871.0000	1,851.0000	(1.069)	0	0	0
2011/09/21	R203 2012/08/02	8.55	Call	Bond Future	4,125.0000	4,148.0000	0.558	0	0	0
2011/09/21	R203 2012/08/02	8.55	Put	Bond Future	1,797.0000	1,779.0000	(1.002)	0	0	0
2011/09/21	R203 2012/08/02	8.45	Call	Bond Future	3,869.0000	3,890.0000	0.543	0	0	0
2011/09/21	R203 2012/08/02	8.45	Put	Bond Future	1,946.0000	1,926.0000	(1.028)	0	0	0
2011/09/21	R204 2011/11/03			Bond Future	7.8920	7.8840	(0.101)	0.0000	0.0000	3,182
2011/09/21	R204 2011/11/03	8.75	Call	Bond Future	4,556.0000	4,594.0000	0.834	0	0	0
2011/09/21	R204 2011/11/03	8.75	Put	Bond Future	63.0000	58.0000	(7.937)	0	0	0
2011/09/21	R204 2011/11/03	8.80	Call	Bond Future	4,798.0000	4,836.0000	0.792	0	0	0
2011/09/21	R204 2011/11/03	8.80	Put	Bond Future	51.0000	46.0000	(9.804)	0	0	0
2011/09/21	R204 2011/11/03	8.70	Call	Bond Future	4,316.0000	4,352.0000	0.834	0	0	0
2011/09/21	R204 2011/11/03	8.70	Put	Bond Future	78.0000	71.0000	(8.974)	0	0	0
2011/09/21	R204 2012/02/02			Bond Future	7.9900	7.9820	(0.100)	0.0000	0.0000	0
2011/09/21	R204 2012/02/02	9.00	Call	Bond Future	5,527.0000	5,557.0000	0.543	0	0	0
2011/09/21	R204 2012/02/02	9.00	Put	Bond Future	431.0000	420.0000	(2.552)	0	0	0
2011/09/21	R204 2012/02/02	9.05	Call	Bond Future	5,734.0000	5,766.0000	0.558	0	0	0
2011/09/21	R204 2012/02/02	9.05	Put	Bond Future	395.0000	385.0000	(2.532)	0	0	0
2011/09/21	R204 2012/02/02	8.95	Call	Bond Future	5,321.0000	5,351.0000	0.564	0	0	0
2011/09/21	R204 2012/02/02	8.95	Put	Bond Future	470.0000	458.0000	(2.553)	0	0	0
2011/09/21	R204 2012/05/03			Bond Future	8.0830	8.0740	(0.111)	0.0000	0.0000	0
2011/09/21	R204 2012/05/03	8.75	Call	Bond Future	4,616.0000	4,643.0000	0.585	0	0	0
2011/09/21	R204 2012/05/03	8.75	Put	Bond Future	1,325.0000	1,306.0000	(1.434)	0	0	0
2011/09/21	R204 2012/05/03	8.80	Call	Bond Future	4,793.0000	4,820.0000	0.563	0	0	0
2011/09/21	R204 2012/05/03	8.80	Put	Bond Future	1,260.0000	1,242.0000	(1.429)	0	0	0
2011/09/21	R204 2012/05/03	8.70	Call	Bond Future	4,448.0000	4,474.0000	0.585	0	0	0
2011/09/21	R204 2012/05/03	8.70	Put	Bond Future	1,399.0000	1,379.0000	(1.430)	0	0	0
2011/09/21	R204 2012/08/02			Bond Future	8.1680	8.1590	(0.110)	0.0000	0.0000	0
2011/09/21	R204 2012/08/02	8.50	Call	Bond Future	4,021.0000	4,042.0000	0.522	0	0	0
2011/09/21	R204 2012/08/02	8.50	Put	Bond Future	2,421.0000	2,398.0000	(0.950)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2011/09/21	R204 2012/08/02	8.55	Call	Bond Future	4,164.0000	4,186.0000	0.528	0	0	0
2011/09/21	R204 2012/08/02	8.55	Put	Bond Future	2,326.0000	2,304.0000	(0.946)	0	0	0
2011/09/21	R204 2012/08/02	8.45	Call	Bond Future	3,880.0000	3,901.0000	0.541	0	0	0
2011/09/21	R204 2012/08/02	8.45	Put	Bond Future	2,519.0000	2,496.0000	(0.913)	0	0	0
2011/09/21	R206 2011/11/03			Bond Future	6.3060	6.2570	(0.777)	0.0000	0.0000	12,577
2011/09/21	R206 2011/11/03	7.75	Call	Bond Future	2,899.0000	2,999.0000	3.449	0	0	0
2011/09/21	R206 2011/11/03	7.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/21	R206 2011/11/03	7.80	Call	Bond Future	2,997.0000	3,097.0000	3.337	0	0	0
2011/09/21	R206 2011/11/03	7.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/21	R206 2011/11/03	7.70	Call	Bond Future	2,800.0000	2,900.0000	3.571	0	0	0
2011/09/21	R206 2011/11/03	7.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/21	R206 2012/02/02			Bond Future	6.3710	6.3150	(0.879)	0.0000	0.0000	0
2011/09/21	R206 2012/02/02	8.00	Call	Bond Future	2,924.0000	3,024.0000	3.420	0	0	0
2011/09/21	R206 2012/02/02	8.00	Put	Bond Future	15.0000	13.0000	(13.333)	0	0	0
2011/09/21	R206 2012/02/02	8.05	Call	Bond Future	3,010.0000	3,109.0000	3.289	0	0	0
2011/09/21	R206 2012/02/02	8.05	Put	Bond Future	13.0000	10.0000	(23.077)	0	0	0
2011/09/21	R206 2012/02/02	7.95	Call	Bond Future	2,839.0000	2,938.0000	3.487	0	0	0
2011/09/21	R206 2012/02/02	7.95	Put	Bond Future	17.0000	14.0000	(17.647)	0	0	0
2011/09/21	R206 2012/05/03			Bond Future	6.4200	6.3550	(1.012)	0.0000	0.0000	0
2011/09/21	R206 2012/05/03	7.50	Call	Bond Future	1,915.0000	1,998.0000	4.334	0	0	0
2011/09/21	R206 2012/05/03	7.50	Put	Bond Future	212.0000	191.0000	(9.906)	0	0	0
2011/09/21	R206 2012/05/03	7.55	Call	Bond Future	1,978.0000	2,063.0000	4.297	0	0	0
2011/09/21	R206 2012/05/03	7.55	Put	Bond Future	197.0000	178.0000	(9.645)	0	0	0
2011/09/21	R206 2012/05/03	7.45	Call	Bond Future	1,853.0000	1,935.0000	4.425	0	0	0
2011/09/21	R206 2012/05/03	7.45	Put	Bond Future	228.0000	206.0000	(9.649)	0	0	0
2011/09/21	R206 2012/08/02			Bond Future	6.4280	6.3520	(1.182)	0.0000	0.0000	0
2011/09/21	R206 2012/08/02	7.25	Call	Bond Future	1,493.0000	1,567.0000	4.956	0	0	0
2011/09/21	R206 2012/08/02	7.25	Put	Bond Future	378.0000	348.0000	(7.937)	0	0	0
2011/09/21	R206 2012/08/02	7.30	Call	Bond Future	1,541.0000	1,616.0000	4.867	0	0	0
2011/09/21	R206 2012/08/02	7.30	Put	Bond Future	359.0000	330.0000	(8.078)	0	0	0
2011/09/21	R206 2012/08/02	7.20	Call	Bond Future	1,445.0000	1,518.0000	5.052	0	0	0
2011/09/21	R206 2012/08/02	7.20	Put	Bond Future	397.0000	366.0000	(7.809)	0	0	0
2011/09/21	R207 2011/11/03			Bond Future	8.0640	8.0870	0.285	0.0000	0.0000	8,999

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2011/09/21	R207 2011/11/03	8.75	Call	Bond Future	3,977.0000	3,853.0000	(3.118)	0	0	0
2011/09/21	R207 2011/11/03	8.75	Put	Bond Future	147.0000	154.0000	4.762	0	0	0
2011/09/21	R207 2011/11/03	8.80	Call	Bond Future	4,223.0000	4,097.0000	(2.984)	0	0	0
2011/09/21	R207 2011/11/03	8.80	Put	Bond Future	121.0000	127.0000	4.959	0	0	0
2011/09/21	R207 2011/11/03	8.70	Call	Bond Future	3,734.0000	3,611.0000	(3.294)	0	0	0
2011/09/21	R207 2011/11/03	8.70	Put	Bond Future	176.0000	185.0000	5.114	0	0	0
2011/09/21	R207 2011/11/03	7.90	Put	Bond Future	1,725.0000	1,795.0000	4.058	0	0	0
2011/09/21	R207 2011/11/03	7.90	Call	Bond Future	780.0000	718.0000	(7.949)	0	0	2,000
2011/09/21	R207 2011/11/03	8.15	Call	Bond Future	1,457.0000	1,369.0000	(6.040)	0	0	0
2011/09/21	R207 2011/11/03	8.15	Put	Bond Future	966.0000	1,010.0000	4.555	0	0	2,000
2011/09/21	R207 2011/11/03	8.35	Call	Bond Future	2,179.0000	2,074.0000	(4.819)	0	0	0
2011/09/21	R207 2011/11/03	8.35	Put	Bond Future	558.0000	585.0000	4.839	0	0	2,000
2011/09/21	R207 2011/11/03	7.30	Put	Bond Future	4,593.0000	4,712.0000	2.591	0	0	0
2011/09/21	R207 2011/11/03	7.30	Call	Bond Future	86.0000	74.0000	(13.953)	0	0	900
2011/09/21	R207 2011/11/03	7.75	Put	Bond Future	2,318.0000	2,402.0000	3.624	0	0	0
2011/09/21	R207 2011/11/03	7.75	Call	Bond Future	497.0000	450.0000	(9.457)	0	0	300
2011/09/21	R207 2011/11/03	7.95	Put	Bond Future	1,550.0000	1,615.0000	4.194	0	0	300
2011/09/21	R207 2011/11/03	7.95	Call	Bond Future	894.0000	827.0000	(7.494)	0	0	0
2011/09/21	R207 2011/11/03	8.40	Call	Bond Future	2,381.0000	2,273.0000	(4.536)	0	0	0
2011/09/21	R207 2011/11/03	8.40	Put	Bond Future	480.0000	504.0000	5.000	0	0	900
2011/09/21	R207 2012/02/02			Bond Future	8.1580	8.1820	0.294	0.0000	0.0000	0
2011/09/21	R207 2012/02/02	9.00	Call	Bond Future	5,222.0000	5,110.0000	(2.145)	0	0	0
2011/09/21	R207 2012/02/02	9.00	Put	Bond Future	675.0000	696.0000	3.111	0	0	0
2011/09/21	R207 2012/02/02	9.05	Call	Bond Future	5,432.0000	5,318.0000	(2.099)	0	0	0
2011/09/21	R207 2012/02/02	9.05	Put	Bond Future	623.0000	643.0000	3.210	0	0	0
2011/09/21	R207 2012/02/02	8.95	Call	Bond Future	5,016.0000	4,905.0000	(2.213)	0	0	0
2011/09/21	R207 2012/02/02	8.95	Put	Bond Future	731.0000	754.0000	3.146	0	0	0
2011/09/21	R207 2012/05/03			Bond Future	8.2480	8.2730	0.303	0.0000	0.0000	0
2011/09/21	R207 2012/05/03	8.75	Call	Bond Future	4,491.0000	4,397.0000	(2.093)	0	0	0
2011/09/21	R207 2012/05/03	8.75	Put	Bond Future	1,822.0000	1,863.0000	2.250	0	0	0
2011/09/21	R207 2012/05/03	8.80	Call	Bond Future	4,662.0000	4,566.0000	(2.059)	0	0	0
2011/09/21	R207 2012/05/03	8.80	Put	Bond Future	1,732.0000	1,771.0000	2.252	0	0	0
2011/09/21	R207 2012/05/03	8.70	Call	Bond Future	4,317.0000	4,224.0000	(2.154)	0	0	0
2011/09/21	R207 2012/05/03	8.70	Put	Bond Future	1,909.0000	1,951.0000	2.200	0	0	0
2011/09/21	R207 2012/08/02			Bond Future	8.3320	8.3580	0.312	0.0000	0.0000	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2011/09/21	R207 2012/08/02	8.75	Call	Bond Future	4,606.0000	4,517.0000	(1.932)	0	0	0
2011/09/21	R207 2012/08/02	8.75	Put	Bond Future	2,440.0000	2,487.0000	1.926	0	0	0
2011/09/21	R207 2012/08/02	8.80	Call	Bond Future	4,764.0000	4,673.0000	(1.910)	0	0	0
2011/09/21	R207 2012/08/02	8.80	Put	Bond Future	2,343.0000	2,388.0000	1.921	0	0	0
2011/09/21	R207 2012/08/02	8.70	Call	Bond Future	4,451.0000	4,363.0000	(1.977)	0	0	0
2011/09/21	R207 2012/08/02	8.70	Put	Bond Future	2,540.0000	2,589.0000	1.929	0	0	0
2011/09/21	R208 2011/11/03			Bond Future	8.1060	8.1290	0.284	0.0000	0.0000	6,822
2011/09/21	R208 2011/11/03	8.75	Call	Bond Future	4,019.0000	3,887.0000	(3.284)	0	0	0
2011/09/21	R208 2011/11/03	8.75	Put	Bond Future	184.0000	192.0000	4.348	0	0	0
2011/09/21	R208 2011/11/03	8.80	Call	Bond Future	4,277.0000	4,144.0000	(3.110)	0	0	0
2011/09/21	R208 2011/11/03	8.80	Put	Bond Future	153.0000	160.0000	4.575	0	0	0
2011/09/21	R208 2011/11/03	8.70	Call	Bond Future	3,764.0000	3,634.0000	(3.454)	0	0	0
2011/09/21	R208 2011/11/03	8.70	Put	Bond Future	219.0000	230.0000	5.023	0	0	0
2011/09/21	R208 2011/11/03	7.95	Put	Bond Future	1,799.0000	1,873.0000	4.113	0	0	0
2011/09/21	R208 2011/11/03	7.95	Call	Bond Future	838.0000	771.0000	(7.995)	0	0	1,995
2011/09/21	R208 2011/11/03	8.20	Put	Bond Future	1,000.0000	1,046.0000	4.600	0	0	0
2011/09/21	R208 2011/11/03	8.20	Call	Bond Future	1,573.0000	1,478.0000	(6.039)	0	0	665
2011/09/21	R208 2011/11/03	8.40	Call	Bond Future	2,353.0000	2,241.0000	(4.760)	0	0	0
2011/09/21	R208 2011/11/03	8.40	Put	Bond Future	576.0000	605.0000	5.035	0	0	665
2011/09/21	R208 2011/11/03	8.90	Call	Bond Future	4,804.0000	4,668.0000	(2.831)	0	0	0
2011/09/21	R208 2011/11/03	8.90	Put	Bond Future	105.0000	110.0000	4.762	0	0	1,995
2011/09/21	R208 2012/02/02			Bond Future	8.1910	8.2150	0.293	0.0000	0.0000	0
2011/09/21	R208 2012/02/02	9.00	Call	Bond Future	5,452.0000	5,333.0000	(2.183)	0	0	0
2011/09/21	R208 2012/02/02	9.00	Put	Bond Future	777.0000	801.0000	3.089	0	0	0
2011/09/21	R208 2012/02/02	9.05	Call	Bond Future	5,674.0000	5,553.0000	(2.133)	0	0	0
2011/09/21	R208 2012/02/02	9.05	Put	Bond Future	720.0000	742.0000	3.056	0	0	0
2011/09/21	R208 2012/02/02	8.95	Call	Bond Future	5,233.0000	5,116.0000	(2.236)	0	0	0
2011/09/21	R208 2012/02/02	8.95	Put	Bond Future	838.0000	864.0000	3.103	0	0	0
2011/09/21	R208 2012/05/03			Bond Future	8.2720	8.2960	0.290	0.0000	0.0000	0
2011/09/21	R208 2012/05/03	9.00	Call	Bond Future	5,586.0000	5,480.0000	(1.898)	0	0	0
2011/09/21	R208 2012/05/03	9.00	Put	Bond Future	1,462.0000	1,496.0000	2.326	0	0	0
2011/09/21	R208 2012/05/03	9.05	Call	Bond Future	5,785.0000	5,678.0000	(1.850)	0	0	0
2011/09/21	R208 2012/05/03	9.05	Put	Bond Future	1,387.0000	1,420.0000	2.379	0	0	0
2011/09/21	R208 2012/05/03	8.95	Call	Bond Future	5,390.0000	5,285.0000	(1.948)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2011/09/21	R208 2012/05/03	8.95	Put	Bond Future	1,542.0000	1,577.0000	2.270	0	0	0
2011/09/21	R208 2012/08/02			Bond Future	8.3450	8.3710	0.312	0.0000	0.0000	0
2011/09/21	R208 2012/08/02	8.75	Call	Bond Future	4,902.0000	4,806.0000	(1.958)	0	0	0
2011/09/21	R208 2012/08/02	8.75	Put	Bond Future	2,631.0000	2,683.0000	1.976	0	0	0
2011/09/21	R208 2012/08/02	8.80	Call	Bond Future	5,075.0000	4,976.0000	(1.951)	0	0	0
2011/09/21	R208 2012/08/02	8.80	Put	Bond Future	2,529.0000	2,578.0000	1.938	0	0	0
2011/09/21	R208 2012/08/02	8.70	Call	Bond Future	4,732.0000	4,638.0000	(1.986)	0	0	0
2011/09/21	R208 2012/08/02	8.70	Put	Bond Future	2,738.0000	2,792.0000	1.972	0	0	0
2011/09/21	R209 2011/11/03			Bond Future	8.5960	8.6240	0.326	0.0000	0.0000	1,383
2011/09/21	R209 2011/11/03	8.75	Call	Bond Future	2,465.0000	2,305.0000	(6.491)	0	0	0
2011/09/21	R209 2011/11/03	8.75	Put	Bond Future	1,220.0000	1,289.0000	5.656	0	0	0
2011/09/21	R209 2011/11/03	8.80	Call	Bond Future	2,712.0000	2,545.0000	(6.158)	0	0	0
2011/09/21	R209 2011/11/03	8.80	Put	Bond Future	1,069.0000	1,131.0000	5.800	0	0	0
2011/09/21	R209 2011/11/03	8.70	Call	Bond Future	2,229.0000	2,077.0000	(6.819)	0	0	0
2011/09/21	R209 2011/11/03	8.70	Put	Bond Future	1,384.0000	1,461.0000	5.564	0	0	0
2011/09/21	R209 2012/02/02			Bond Future	8.6600	8.6890	0.335	0.0000	0.0000	0
2011/09/21	R209 2012/02/02	9.00	Call	Bond Future	4,778.0000	4,616.0000	(3.391)	0	0	0
2011/09/21	R209 2012/02/02	9.00	Put	Bond Future	2,105.0000	2,177.0000	3.420	0	0	0
2011/09/21	R209 2012/02/02	9.05	Call	Bond Future	5,019.0000	4,853.0000	(3.307)	0	0	0
2011/09/21	R209 2012/02/02	9.05	Put	Bond Future	1,965.0000	2,033.0000	3.461	0	0	0
2011/09/21	R209 2012/02/02	8.95	Call	Bond Future	4,542.0000	4,384.0000	(3.479)	0	0	0
2011/09/21	R209 2012/02/02	8.95	Put	Bond Future	2,252.0000	2,328.0000	3.375	0	0	0
2011/09/21	R209 2012/05/03			Bond Future	8.7200	8.7500	0.344	0.0000	0.0000	0
2011/09/21	R209 2012/05/03	9.00	Call	Bond Future	5,377.0000	5,223.0000	(2.864)	0	0	0
2011/09/21	R209 2012/05/03	9.00	Put	Bond Future	3,190.0000	3,275.0000	2.665	0	0	0
2011/09/21	R209 2012/05/03	9.05	Call	Bond Future	5,600.0000	5,443.0000	(2.804)	0	0	0
2011/09/21	R209 2012/05/03	9.05	Put	Bond Future	3,033.0000	3,116.0000	2.737	0	0	0
2011/09/21	R209 2012/05/03	8.95	Call	Bond Future	5,159.0000	5,009.0000	(2.908)	0	0	0
2011/09/21	R209 2012/05/03	8.95	Put	Bond Future	3,355.0000	3,444.0000	2.653	0	0	0
2011/09/21	R209 2012/08/02			Bond Future	8.7740	8.8050	0.353	0.0000	0.0000	0
2011/09/21	R209 2012/08/02	9.25	Call	Bond Future	7,075.0000	6,911.0000	(2.318)	0	0	0
2011/09/21	R209 2012/08/02	9.25	Put	Bond Future	3,455.0000	3,536.0000	2.344	0	0	0
2011/09/21	R209 2012/08/02	9.30	Call	Bond Future	7,299.0000	7,132.0000	(2.288)	0	0	0
2011/09/21	R209 2012/08/02	9.30	Put	Bond Future	3,315.0000	3,393.0000	2.353	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2011/09/21	R209 2012/08/02	9.20	Call	Bond Future	6,853.0000	6,691.0000	(2.364)	0	0	0
2011/09/21	R209 2012/08/02	9.20	Put	Bond Future	3,600.0000	3,683.0000	2.306	0	0	0
2011/09/21	R210 2011/11/03			Bond Future	135.4844	135.5051	0.015	0.0000	0.0000	600
2011/09/21	R210 2011/11/03	131.00	Call	Bond Future	4,484.0000	4,505.0000	0.468	0	0	0
2011/09/21	R210 2011/11/03	131.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/21	R210 2011/11/03	131.05	Call	Bond Future	4,434.0000	4,455.0000	0.474	0	0	0
2011/09/21	R210 2011/11/03	131.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/21	R210 2011/11/03	130.95	Call	Bond Future	4,534.0000	4,555.0000	0.463	0	0	0
2011/09/21	R210 2011/11/03	130.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/21	R211 2011/11/03			Bond Future	112.8168	112.9379	0.107	0.0000	0.0000	529
2011/09/21	R211 2011/11/03	1.25	Call	Bond Future	111,567.0000	111,688.0000	0.108	0	0	0
2011/09/21	R211 2011/11/03	1.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/21	R211 2011/11/03	1.30	Call	Bond Future	111,517.0000	111,638.0000	0.109	0	0	0
2011/09/21	R211 2011/11/03	1.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/21	R211 2011/11/03	1.20	Call	Bond Future	111,617.0000	111,738.0000	0.108	0	0	0
2011/09/21	R211 2011/11/03	1.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/21	R211 2012/02/02			Bond Future	113.1009	113.2236	0.108	0.0000	0.0000	0
2011/09/21	R211 2012/02/02	110.50	Call	Bond Future	2,601.0000	2,724.0000	4.729	0	0	0
2011/09/21	R211 2012/02/02	110.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/21	R211 2012/02/02	110.55	Call	Bond Future	2,551.0000	2,674.0000	4.822	0	0	0
2011/09/21	R211 2012/02/02	110.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/21	R211 2012/02/02	110.45	Call	Bond Future	2,651.0000	2,774.0000	4.640	0	0	0
2011/09/21	R211 2012/02/02	110.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/21	R212 2011/11/03			Bond Future	110.4688	110.4853	0.015	0.0000	0.0000	2,667
2011/09/21	R212 2011/11/03	2.50	Call	Bond Future	107,969.0000	107,985.0000	0.015	0	0	0
2011/09/21	R212 2011/11/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/21	R212 2011/11/03	2.55	Call	Bond Future	107,919.0000	107,935.0000	0.015	0	0	0
2011/09/21	R212 2011/11/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/21	R212 2011/11/03	2.45	Call	Bond Future	108,019.0000	108,035.0000	0.015	0	0	0
2011/09/21	R212 2011/11/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/21	R212 2012/02/02			Bond Future	110.5885	110.6051	0.015	0.0000	0.0000	0
2011/09/21	R212 2012/02/02	108.50	Call	Bond Future	2,089.0000	2,105.0000	0.766	0	0	0
2011/09/21	R212 2012/02/02	108.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2011/09/21	R212 2012/02/02	108.55	Call	Bond Future	2,039.0000	2,055.0000	0.785	0	0	0
2011/09/21	R212 2012/02/02	108.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/21	R212 2012/02/02	108.45	Call	Bond Future	2,139.0000	2,155.0000	0.748	0	0	0
2011/09/21	R212 2012/02/02	108.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/21	R213 2011/11/03			Bond Future	8.6570	8.6850	0.323	0.0000	0.0000	0
2011/09/21	R213 2011/11/03	8.75	Call	Bond Future	759.0000	529.0000	(30.303)	0	0	0
2011/09/21	R213 2011/11/03	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/21	R213 2011/11/03	8.80	Call	Bond Future	1,162.0000	933.0000	(19.707)	0	0	0
2011/09/21	R213 2011/11/03	8.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/21	R213 2011/11/03	8.70	Call	Bond Future	352.0000	123.0000	(65.057)	0	0	0
2011/09/21	R213 2011/11/03	8.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/21	R213 2012/02/02			Bond Future	8.7320	8.7610	0.332	0.0000	0.0000	0
2011/09/21	R213 2012/02/02	9.00	Call	Bond Future	2,127.0000	1,893.0000	(11.001)	0	0	0
2011/09/21	R213 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/21	R213 2012/02/02	9.05	Call	Bond Future	2,515.0000	2,281.0000	(9.304)	0	0	0
2011/09/21	R213 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/21	R213 2012/02/02	8.95	Call	Bond Future	1,737.0000	1,502.0000	(13.529)	0	0	0
2011/09/21	R213 2012/02/02	8.95	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2011/09/21	R213 2012/05/03			Bond Future	8.7990	8.8280	0.330	0.0000	0.0000	0
2011/09/21	R213 2012/05/03	9.25	Call	Bond Future	3,487.0000	3,256.0000	(6.625)	0	0	0
2011/09/21	R213 2012/05/03	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/21	R213 2012/05/03	9.30	Call	Bond Future	3,860.0000	3,629.0000	(5.984)	0	0	0
2011/09/21	R213 2012/05/03	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/21	R213 2012/05/03	9.20	Call	Bond Future	3,112.0000	2,881.0000	(7.423)	0	0	0
2011/09/21	R213 2012/05/03	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/21	R213 2012/08/02			Bond Future	8.8590	8.8900	0.350	0.0000	0.0000	0
2011/09/21	R213 2012/08/02	9.25	Call	Bond Future	2,999.0000	2,755.0000	(8.136)	0	0	0
2011/09/21	R213 2012/08/02	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/21	R213 2012/08/02	9.30	Call	Bond Future	3,370.0000	3,127.0000	(7.211)	0	0	0
2011/09/21	R213 2012/08/02	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/21	R213 2012/08/02	9.20	Call	Bond Future	2,624.0000	2,381.0000	(9.261)	0	0	0
2011/09/21	R213 2012/08/02	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/21	RZ02 2011/11/03			Bond Future	0.0050	0.0050	0.000	0.0000	0.0000	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2011/09/21	RZ02 2011/11/03	1.00	Call	Bond Future	27,590.0000	27,590.0000	0.000	0	0	0
2011/09/21	RZ02 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/21	RZ02 2011/11/03	1.05	Call	Bond Future	28,834.0000	28,834.0000	0.000	0	0	0
2011/09/21	RZ02 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/21	RZ02 2011/11/03	0.95	Call	Bond Future	26,333.0000	26,333.0000	0.000	0	0	0
2011/09/21	RZ02 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/21	RZ11 2011/11/03			Bond Future	0.7760	0.7700	(0.773)	0.0000	0.0000	0
2011/09/21	RZ11 2011/11/03	1.00	Call	Bond Future	1,226.0000	1,226.0000	0.000	0	0	0
2011/09/21	RZ11 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/21	RZ11 2011/11/03	1.05	Call	Bond Future	1,491.0000	1,491.0000	0.000	0	0	0
2011/09/21	RZ11 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/21	RZ11 2011/11/03	0.95	Call	Bond Future	961.0000	961.0000	0.000	0	0	0
2011/09/21	RZ11 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/21	RZ12 2011/11/03			Bond Future	1.9230	1.9190	(0.208)	0.0000	0.0000	0
2011/09/21	RZ12 2011/11/03	2.00	Call	Bond Future	778.0000	778.0000	0.000	0	0	0
2011/09/21	RZ12 2011/11/03	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/21	RZ12 2011/11/03	2.05	Call	Bond Future	1,255.0000	1,255.0000	0.000	0	0	0
2011/09/21	RZ12 2011/11/03	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/21	RZ12 2011/11/03	1.95	Call	Bond Future	298.0000	298.0000	0.000	0	0	0
2011/09/21	RZ12 2011/11/03	1.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/21	TRT1 2011/11/03			Index Future	362.3640	364.0240	0.458	0.0000	0.0000	0
2011/09/21	TRT1 2012/02/02			Index Future	367.2150	368.9020	0.459	0.0000	0.0000	0
Total										250910.00